

**UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK**

-----x		
<b>In re</b>	:	<b>Chapter 11 Case No.</b>
	:	
<b>LEHMAN BROTHERS HOLDINGS INC., et al.,</b>	:	<b>08-13555 (JMP)</b>
	:	
<b>Debtors.</b>	:	
	:	
-----x		
		<b>Ref. Docket Nos. 9868-9871</b>

**AFFIDAVIT OF SERVICE**

STATE OF NEW YORK     )  
                                  ) ss.:  
COUNTY OF NEW YORK )

LAUREN RODRIGUEZ, being duly sworn, deposes and says:

1. I am employed by Epiq Bankruptcy Solutions, LLC, located at 757 Third Avenue, New York, New York 10017. I am over the age of eighteen years and am not a party to the above-captioned action.
2. On June 28, 2010, I caused to be served personalized "Notice of Transfer of Claim Pursuant to F.R.B.P.3001 (E) (2) or (4), samples of which are annexed hereto as Exhibit "A", by causing true and correct copies of the Personalized Transfers, enclosed securely in separate postage pre-paid envelopes, to be delivered by first class mail to the parties listed on the annexed Exhibit "B". I also caused to be served copies of the personalized Transfer, enclosed securely in a separate pre-paid envelope, to be delivered by first class mail to the party listed on the annexed Exhibit "C".
3. All envelopes utilized in the service of the foregoing contained the following legend:  
"LEGAL DOCUMENTS ENCLOSED. PLEASE DIRECT TO ATTENTION OF  
ADDRESSEE, PRESIDENT OR LEGAL DEPARTMENT."

Sworn to before me this  
29<sup>th</sup> day of June, 2010

/s/ Elli Petris

Notary Public, State of New York  
No. 01PE6175879  
Qualified in Nassau County  
Commission Expires October 22, 2011

/s/ Lauren Rodriguez  
Lauren Rodriguez

**EXHIBIT A**

In re

LEHMAN BROTHERS HOLDINGS INC., et al.,

Debtors.

Chapter 11 Case No.

08-13555 (JMP)

(Jointly Administered)

**NOTICE: FILING OF TRANSFER OF CLAIM PURSUANT TO FEDERAL RULE OF  
BANKRUPTCY PROCEDURE 3001(e)(2) or (4)**

Note: For purposes of this form, **transferor** refers to the claimant who is selling or otherwise assigning its claim, while **transferee** refers to the party who is purchasing or otherwise being assigned the claim.

To: UNDERLYING FUNDS TRUST, ON BEHALF OF ITS  
SERIES FIXED INCOME ARBITRAGE - 1  
C/O ALTERNATIVE INVESTMENT PARTNERS  
600 MAMMARONECK AVE, SUITE 400  
HARRISON NY 10528

UNDERLYING FUNDS TRUST, ON BEHALF OF ITS  
BILL SCHWARTZ  
C/O SMITH BREEDEN ASSOCIATES, INC.  
280 S. MANGUM ST. SUITE 301  
DURHAM NC 27701

Please note that your claim # 26869 in the above referenced case and in the amount of  
\$2,058,857.48 has been transferred (**unless previously expunged by court order**)

UNDERLYING FUNDS TRUST ON BEHALF OF FIXED INCOME ARBITRAGE-1  
TRANSFEROR: UNDERLYING FUNDS TRUST, ON BEHALF OF ITS  
HATTERAS FUNDS  
8540 COLONNADE CENTER DRIVE, ST. 401  
RALEIGH NC 27615

UNDERLYING FUNDS TRUST ON BEHALF OF FIXED IN  
BILL SCHWARTZ  
C/O SMITH BREEDEN ASSOCIATES  
280 MANGUM ST., SUITE 301  
DURHAM NC 27701

No action is required if you do not object to the transfer of your claim. However, **IF YOU OBJECT TO THE TRANSFER OF YOUR CLAIM, YOU MUST, WITHIN 21 DAYS OF THE DATE OF THIS NOTICE, FILE A WRITTEN OBJECTION TO THE TRANSFER WITH:**

UNITED STATES BANKRUPTCY COURT  
Southern District of New York  
One Bowling Green  
New York, NY 10004-1408

Send a copy of your objection to the transferee. Refer to INTERNAL CONTROL NUMBER 9868 in your objection. If you file an objection, a hearing will be scheduled. **IF YOUR OBJECTION IS NOT TIMELY FILED, THE TRANSFEEE WILL BE SUBSTITUTED ON OUR RECORDS AS THE CLAIMANT.**

Date: 06/28/2010

Vito Genna, Clerk of Court

/s/ Lauren Rodriguez

By: Epiq Bankruptcy Solutions, LLC  
as claims agent for the debtor(s).

FOR EBS USE ONLY: This notice was mailed to the transferor, transferee, and debtor(s) counsel by first class mail, postage prepaid on June 28, 2010.

In re

LEHMAN BROTHERS HOLDINGS INC., et al.,

Debtors.

Chapter 11 Case No.

08-13555 (JMP)

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as claims agent for the debtor(s).

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In re

LEHMAN BROTHERS HOLDINGS INC., et al.,

Debtors.

Chapter 11 Case No.

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LEHMAN BROTHERS HOLDINGS INC., et al.,

Debtors.

Chapter 11 Case No.

08-13555 (JMP)

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Note: For purposes of this form, **transferor** refers to the claimant who is selling or otherwise assigning its claim, while **transferee** refers to the party who is purchasing or otherwise being assigned the claim.

To: CITIGROUP GLOBAL MARKETS INC.  
ATTENTION: EDWARD G. TURAN  
388 GREENWICH ST  
NEW YORK NY 10013-2375

CITIGROUP GLOBAL MARKETS INC.  
DOUGLAS R DAVIS  
PAUL, WEISS, RIFKIND, WHARTON & GARRISON, LL  
1285 AVENUE OF THE AMERICAS  
NEW YORK NY 10019-6064

Please note that your claim # 60623 in the above referenced case and in the amount of  
\$18,623,220.00 has been transferred (**unless previously expunged by court order**)

SCOTTWOOD MASTER LTD  
TRANSFEROR: CITIGROUP GLOBAL MARKETS INC.  
33 BENEDICT PLACE  
GREENWICH CT 06830

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UNITED STATES BANKRUPTCY COURT  
Southern District of New York  
One Bowling Green  
New York, NY 10004-1408

Send a copy of your objection to the transferee. Refer to INTERNAL CONTROL NUMBER 9870 in your objection. If you file an objection, a hearing will be scheduled. **IF YOUR OBJECTION IS NOT TIMELY FILED, THE TRANSFEEE WILL BE SUBSTITUTED ON OUR RECORDS AS THE CLAIMANT.**

Date: 06/28/2010

Vito Genna, Clerk of Court

/s/ Lauren Rodriguez

By: Epiq Bankruptcy Solutions, LLC  
as claims agent for the debtor(s).

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In re

LEHMAN BROTHERS HOLDINGS INC., et al.,

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DOUGLAS R DAVIS  
PAUL, WEISS, RIFKIND, WHARTON & GARRISON, LLP  
1285 AVENUE OF THE AMERICAS  
NEW YORK NY 10019-6064

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PAUL, WEISS, RIFKIND, WHARTON & GARRISON, LL  
1285 AVENUE OF THE AMERICAS  
NEW YORK NY 10019-6064

Please note that your claim # 60624 in the above referenced case and in the amount of  
\$10,077,500.00 has been transferred (**unless previously expunged by court order**)

SCOTTWOOD MASTER LTD  
TRANSFEROR: CITIGROUP GLOBAL MARKETS INC.  
33 BENEDICT PLACE  
GREENWICH CT 06830

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Send a copy of your objection to the transferee. Refer to INTERNAL CONTROL NUMBER 9871 in your objection. If you file an objection, a hearing will be scheduled. **IF YOUR OBJECTION IS NOT TIMELY FILED, THE TRANSFEEE WILL BE SUBSTITUTED ON OUR RECORDS AS THE CLAIMANT.**

Date: 06/28/2010

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**EXHIBIT B**

TIME: 18:06:39  
DATE: 06/28/10

LEHMAN BROTHERS HOLDING INC.  
CREDITOR LISTING

PAGE: 1

Name	Address
CITIGROUP GLOBAL MARKETS INC. CITIGROUP GLOBAL MARKETS INC.	ATTENTION: EDWARD G. TURAN 388 GREENWICH ST NEW YORK NY 10013-2375 DOUGLAS R DAVIS PAUL, WEISS, RIFKIND, WHARTON & GARRISON, LLP 1285 AVENUE OF THE AMERICAS NEW YORK NY 10019-6064
SCOTTWOOD MASTER LTD UNDERLYING FUNDS TRUST ON BEHALF OF FIXED INCOME ARBITRAGE-1 UNDERLYING FUNDS TRUST ON BEHALF OF FIXED INCOME ARBITRAGE-1 UNDERLYING FUNDS TRUST, ON BEHALF OF FIXED INCOME ARBITRAGE - 1 UNDERLYING FUNDS TRUST, ON BEHALF OF FIXED INCOME ARBITRAGE - 1 UNDERLYING FUNDS TRUST, ON BEHALF OF ITS UNDERLYING FUNDS TRUST, ON BEHALF OF ITS UNDERLYING FUNDS TRUST, ON BEHALF OF ITS UNDERLYING FUNDS TRUST, ON BEHALF OF ITS	TRANSFEROR: CITIGROUP GLOBAL MARKETS INC. 33 BENEDICT PLACE GREENWICH CT 06830 BILL SCHWARTZ C/O SMITH BREEDEN ASSOCIATES 280 MANGUM ST., SUITE 301 DURHAM NC 27701 TRANSFEROR: UNDERLYING FUNDS TRUST, ON BEHALF OF ITS HATTERAS FUNDS 8540 COLONNADE CENTER DRIVE, ST. 401 RALEIGH NC 27615 BILL SCHWARTZ C/O SMITH BREEDEN ASSOCIATES 280 SOUTH MANGUM ST., SUITE 301 DURHAM NC 27701 TRANSFEROR: UNDERLYING FUNDS TRUST, ON BEHALF OF ITS HATTERAS FUNDS 8540 COLONNADE CENTER DRIVE, ST. 401 RALEIGH NC 27615 BILL SCHWARTZ C/O SMITH BREEDEN ASSOCIATES, INC. 280 S. MANGUM ST. SUITE 301 DURHAM NC 27701 BILL SCHWARTZ C/O SMITH BREEDEN ASSOCIATES, INC. 280 S. MANGUM ST., SUITE 301 DURHAM NC 27701 SERIES FIXED INCOME ARBITRAGE - 1 C/O ALTERNATIVE INVESTMENT PARTNERS 600 MAMARONECK AVE, SUITE 400 HARRISON NY 10528 SERIES FIXED INCOME ARBITRAGE - 1 C/O ALTERNATIVE INVESTMENT PARTNERS 600 MAMARONECK AVE, SUITE 400 HARRISON NY 10528

Total Number of Records Printed

17

## **EXHIBIT C**

Weil, Gotshal & Manges LLP  
Attn: Christopher A. Stauble  
767 Fifth Avenue  
New York, NY 10153